

Asset Allocation & Performance
City of Falls Church OPEB
As of August 31, 2020

Asset Allocation & Performance	Allocation		Performance(%)						
	Market Value \$	%	MTH	QTR	YTD	1 YR	3 YR	5 YR	
Total OPEB	17,830,694	100.0	4.81	11.56	5.28	14.22	8.87	9.26	
Vanguard Large-Cap Index (VLCAX) Dow Jones U.S. Total Stock Market Index	8,465,709	47.5	7.61 7.19	16.42 15.85	11.43 9.28	23.68 21.20	15.03 13.85	14.64 13.77	
Vanguard Mid-Cap Index (VIMAX) CRSP U.S. Mid Cap TR Index	1,434,061	8.0	3.15 3.15	11.97 11.98	1.93 1.91	11.19 11.17	9.41 9.42	9.89 9.91	
Vanguard Small-Cap Index (VSMAX) CRSP U.S. Small Cap TR Index	1,314,329	7.4	4.07 4.05	11.52 11.49	-3.66 -3.70	5.62 5.55	6.88 6.86	8.54 8.52	
Vanguard Devel Market Index (VTMGX) FTSE Developed x North America Index (LC)	2,318,320	13.0	5.07 4.18	11.51 5.50	-3.76 -7.28	7.50 1.54	2.43 2.40	5.34 4.86	
Vanguard Emerging Market Index (VEMAX) FTSE Emerging Index	644,228	3.6	2.28 2.22	18.80 19.68	0.26 0.12	13.10 13.35	2.80 3.59	7.84 8.81	
Vanguard Short-Term Bond Index (VBIRX) Bloomberg Barclays 1-5 Year Gov/Credit Idx	3,238,260	18.2	-0.04 0.03	0.71 0.74	4.36 4.38	4.63 4.72	3.31 3.38	2.60 2.69	

This report is for the sole use of the named client. Information is based on sources and data believed to be reliable, but AndCo is not responsible for third party data and cannot guarantee the accuracy of the information. This report is presented as a supplement to the client's quarterly Investment Performance Review which contains additional important disclosure information.

